

天胶晨讯（20090831）

周五，沪胶高开低走。主力 1001 合约开盘价 19105 元/吨，最高价 19150 元/吨，最低价 18865 元/吨，收盘涨 220 元至 18935 元/吨，成交、持仓同步萎缩。

昨日东京期高开低走，日内再创新高。东京期较主力 1002 合约早市开盘 214.5 日元，日内最高价 214.5 日元，收盘价报 211.2 日元/公斤。昨日东京场整体持仓小幅放大，基金的净多持仓小幅下降。

昨日中橡网电子成交情况如下：全乳胶挂单均价 17853 元/吨，挂单量 952 吨，成交均价 17989 元/吨，成交 892 吨。

昨日东南亚现货报价如下：SICOM 市场近月交货的泰国 3 号烟片胶 FOB 报价至 2155 美元/吨左右，近月交货的 20 号标胶报价至 1965 美元/吨。

最近一波商品的普遍反弹与市场对于经济复苏的乐观炒作分不开，当前美国股市处于盘整寻找方向期间，上周五外盘部分商品突破上涨并创新高，从当前市场的氛围来看，多头的格局还没有打破；上周五东京市场基金净多持仓小幅下降，当前价位较高不建议追涨，暂时以观望为上。

重要行业数据汇总

目录：1、东京市场（TOCOM） 2、新加坡市场（SICOM） 3、国内沪胶与垦区现货市场 4、上海库存 5、产区天气动态 6、合成橡胶报价 7、比价关系

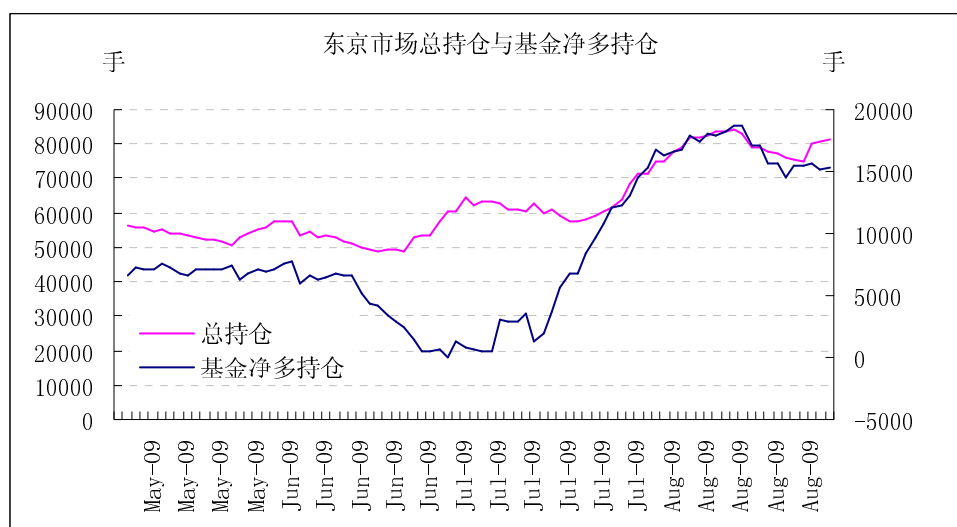
1、东京市场

1、东京市场基金持仓动向

Date	Category	Commercials		Non-commercials		only long	Total	
		Short	Long	Short	Long		Short	Long
2009 年 8 月 24 日	Rubber	21772	6240	16081	31613	15532	37853	37853
2009 年 8 月 25 日	Rubber	21538	5990	15989	31537	15548	37527	37527
2009 年 8 月 26 日	Rubber	22513	6884	17610	33239	15629	40123	40123
2009 年 8 月 27 日	Rubber	22102	6985	18189	33306	15117	40291	40291

2009 年 8 月 28 日	Rubber	22132	6871	18516	33777	15261	40648	40648
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2、东京市场总持仓和基金持仓走势图



2、新加坡市场

090828 3 号烟片与 20 号马来西亚标胶交易情况

SICOM RSS3 28-Aug-2009					
Contract					
Month	High	Low	Close	Vol	OI
Sep-09	215	214	215.5	90	356
Oct-09	218	218	216.5	30	499
Nov-09	217.5	217.5	217.5	30	797
Dec-09	217.5	217	217.5	120	888
Jan-10	218	217.5	218.5	100	425
Feb-10	218	216	218.5	50	402
Mar-10	0	0	218.5	0	484
Apr-10	0	0	219.3	200	220
May-10	0	0	219.3	200	200
Jun-10	0	0	219.3	200	200
Jul-10	0	0	219.3	0	0
Aug-10	0	0	219.3	0	0

SICOM TSR20 28-Aug-2009					
Contract					
Month	High	Low	Close	Vol	OI
Sep-09	198	195	196.5	155	493
Oct-09	198.3	195	198.3	254	1480
Nov-09	198.5	195.5	198.5	120	1769
Dec-09	199	197	199	70	2781
Jan-10	200	197.6	200	70	1421
Feb-10	198.6	198.6	200	20	1261
Mar-10	0	0	200	0	1514
Apr-10	200	199	201	230	820
May-10	0	0	201	200	710
Jun-10	0	0	201	200	588
Jul-10	0	0	202	0	60
Aug-10	0	0	202	0	10

数据来源：SICOM 网站

1、进口成本核算

计算公式：进口成本=RSS3/SMR20 FOB 价格*关税*增值税*汇率+运杂费

名称	RSS3 (9 月)	SMR20 (9 月)	RSS3 (11 月)	SMR20 (11 月)	RSS3 (1 月)	SMR20 (1 月)
报价 美元/吨	2155	1965	2175	1985	2185	2000

关税 (元/吨)	2600	0 关税	2600	0 关税	2600	0 关税
增值税 单位:%	17	17	17	17	17	17
汇率	6.8249	6.8249	6.8174	6.8174	6.8074	6.8074
运杂费 元/吨	200	200	200	200	200	200
进口成本	20450	15891	20591	16033	20645	16129

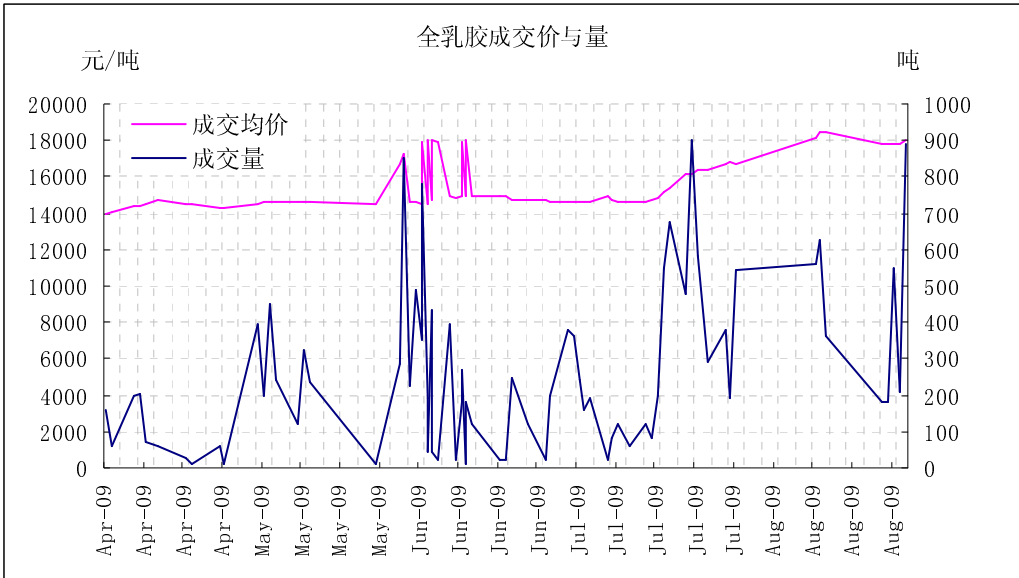
注：近期进口人民币汇率采用的是人民银行当日公布的中间价，9、11、1 月采用外汇交易中心远期掉期报价。

3、国内沪胶与垦区现货市场

1、垦区现货

日 期	全乳胶			
	挂单量	平均价	成交量	平均价
24-Aug-09	520	18023	180	17807
25-Aug-09	514	17898	180	17800
26-Aug-09	754	17852	550	17822
27-Aug-09	792	17814	210	17771
28-Aug-09	952	17853	892	17989

附：海南市场与云南市场标一成交价与量图片

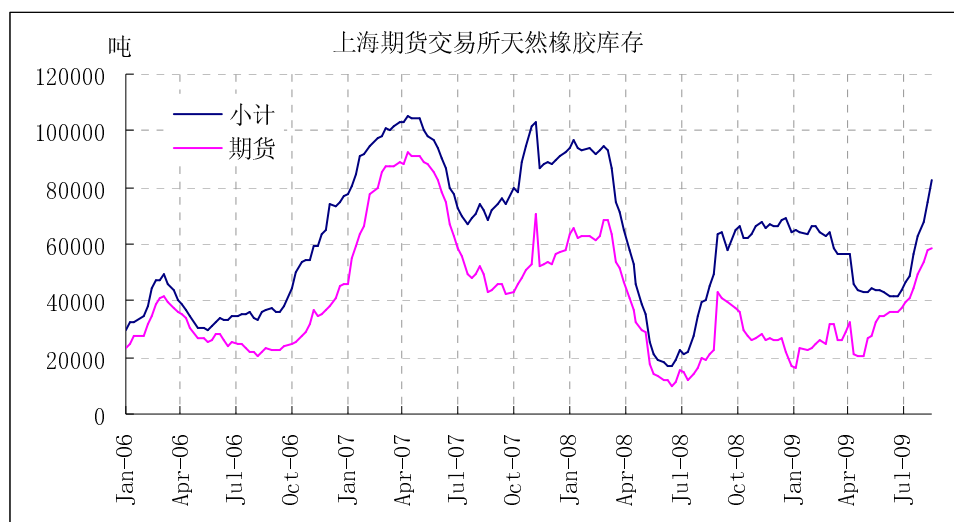


4、沪胶库存

上海期货交易所天然橡胶库存周报

截止时间	上周库存		本周库存		库存增减		可用库容量		
	小计	期货	小计	期货	小计	期货	上周	本周	增/减
31-Jul-09	48693	40770	56134	44130	7441	3360	149230	145870	-
7-Aug-09	56134	44130	62778	49100	6644	4970	145870	140900	-
14-Aug-09	62778	49100	67558	53770	4780	4670	140900	136230	-
21-Aug-09	67558	53770	74940	57620	7382	3850	136230	132380	-
28-Aug-09	74940	57620	82517	58635	7577	1015	132380	131365	-

附图



5、产区天气动态

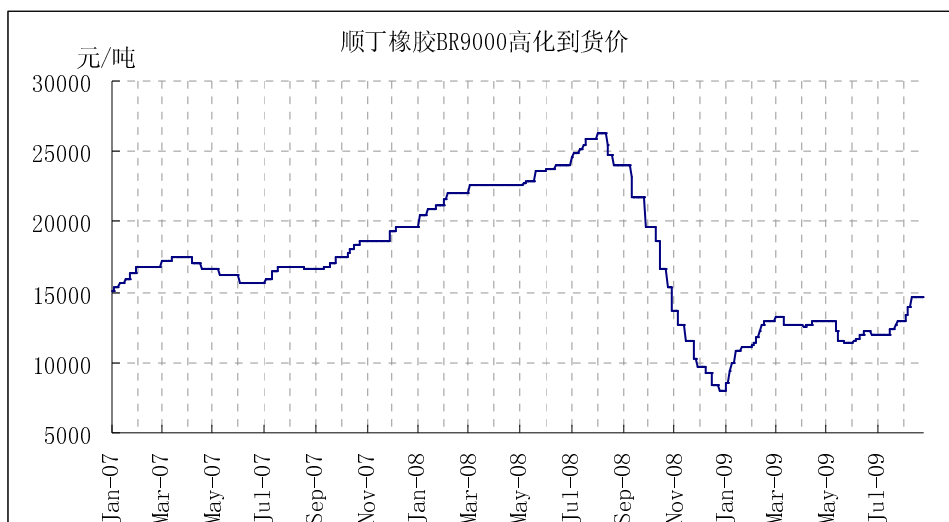
泰国天气预报

7-day Forecast

For period of Aug 30, 2009 - Sep 5, 2009	
Weather Forecast	During 30 Aug – 2 Sep, the monsoon trough will pass through the North and the Northeast of Thailand. The southwest monsoon over the Andaman Sea, Thailand and the Gulf will be active. These systems are likely to cause widespread heavy to very heavy rains over the Southern Thailand with strong wind-wave in the Andaman Sea and the Gulf of Thailand. After that, this monsoon trough will be weakening. Warning During 30 Aug-2 Sep, People in the risky areas should be aware of flash food condition. All ships in the Andaman Sea and the upper Gulf of Thailand should proceed with caution.
Northern Part	During 30 Aug - 2 Sep, scattered thundershowers to fairly widespread thundershowers and isolated heavy rain. After that during 3-5 Sep, scattered thundershowers. Variable winds 10-25 km/hr.

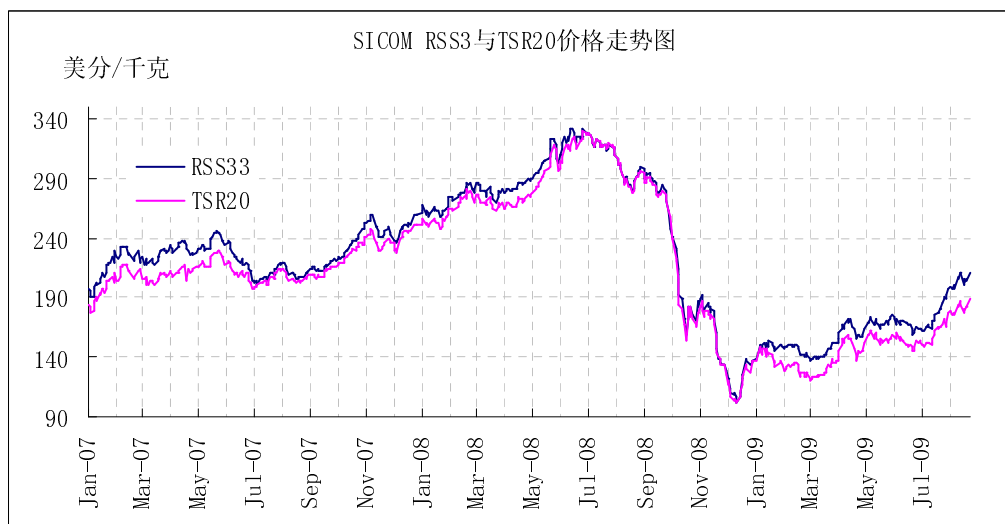
Northeastern Part	During 30 Aug – 2 Sep, scattered thundershowers to fairly widespread thundershowers and isolated heavy rain. After that during 3-5 Sep, scattered thundershowers. Variable winds 15-30 km/hr
Central Part	Scattered to fairly widespread thundershowers and isolated heavy rain throughout the period. Southwesterly winds 15-35 km/hr.
Eastern Part	Scattered thundershowers and isolated heavy rain. Variable winds 15-35 km/hr. Wave height 1-2 meters. After that during 31 Aug – 3 Sep, scattered to fairly widespread thundershowers and heavy rain many places. Southwesterly winds 20-35 km/hr. Wave height about 2 meters.
Southern Part (East Coast)	During 30-31 Aug, Scattered to fairly widespread thundershowers and isolated heavy rain. After that during 1-5 Sep, scattered thundershowers. Southwesterly winds 15-35 km/hr. Wave height about 2 meters.
Southern Part (West Coast)	During 30 Aug-1 Sep, fairly widespread thundershowers and heavy to very heavy rain many places. After that during 2-5 Sep, scattered thundershowers and isolated heavy rain. Southwesterly winds 20-40 km/hr. Wave height 2-3 meter.
Metropolitan	Scattered to fairly widespread thundershowers and isolated heavy rain throughout the period. Southwesterly winds 15-30 km/hr.
Time Issued : Aug 30, 2009	

6、合成橡胶报价



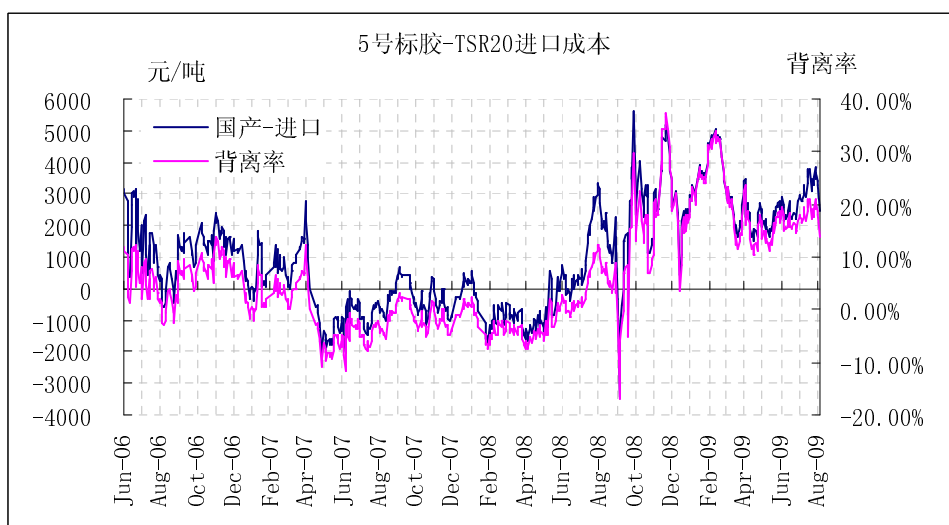
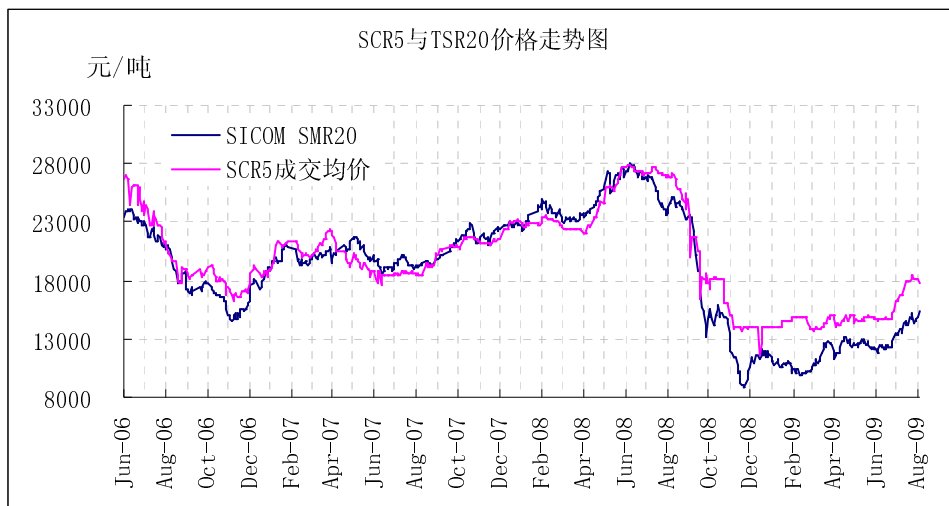
7、比价关系

SICOM 3 号烟片和马来西亚 20 标胶的价格走势图

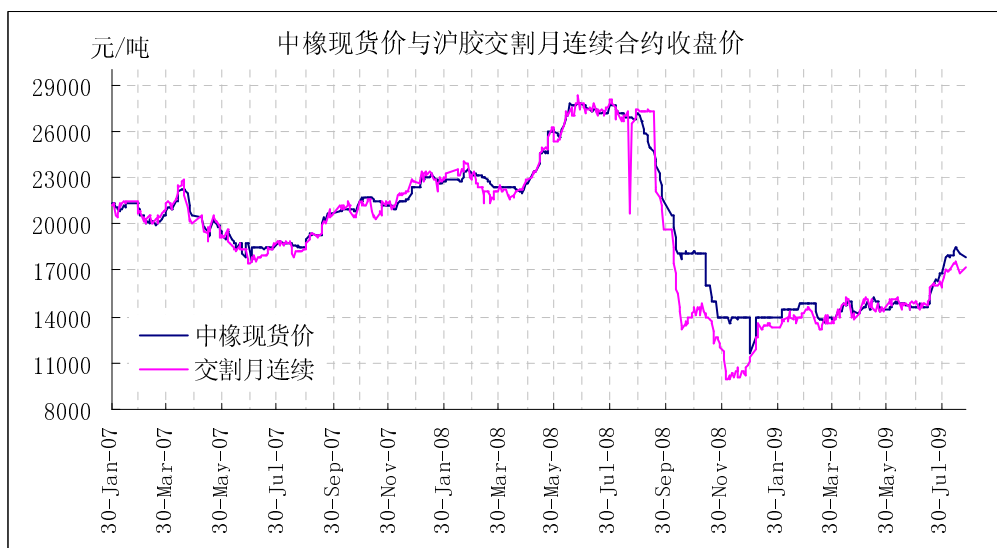


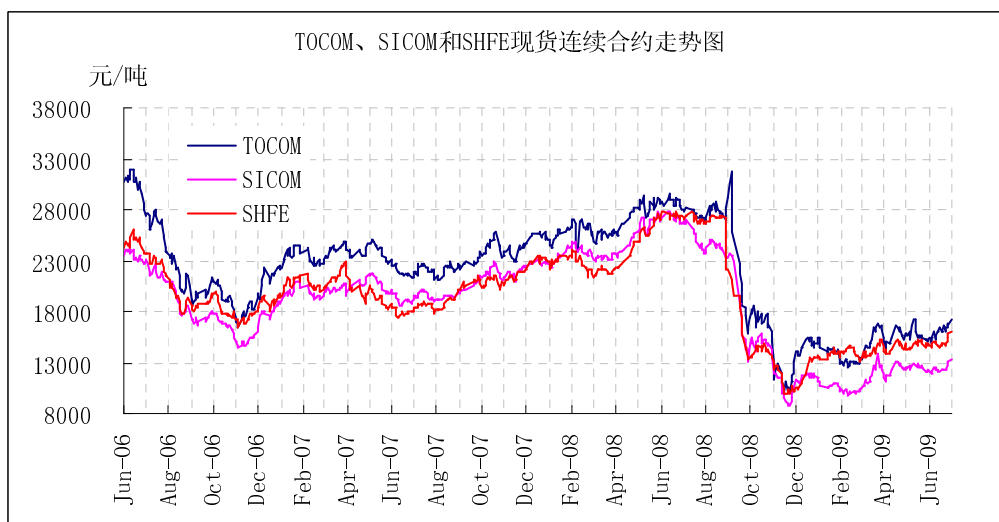
数据来源：SICOM

20 号马标进口成本与垦区标一价格走势图



数据来源：中橡网和 SICOM





注：TOCOM 采用的是 3 号烟片的报价，SICOM 采用的是 20 号标胶的报价，SHFE 为近月交割月连续报价